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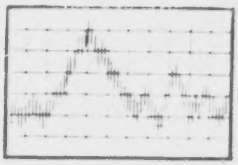

OPEN INTEREST REPORT

JUNE 1992

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OPEN INTEREST OF LAST TRADING DAY

Contact: Toby Taylor, 202–466–5460

	JUNE 1991	JUNE 1992	PERCENT CHANGE
Wheat	56,928	52,325	−8.09%
Corn	191,485	214,062	11.79%
Oats	11,428	14,031	22.78%
Soybeans	99,459	134,049	34.78%
Soybean Oil	75,686	61,473	−18.78%
Soybean Meal	63,641	61,022	−4.12%
Diammonium Phosphate		767	
Silver (1,000 oz)	7,123	5,181	−27.26%
Silver (5,000 oz)	82	82	0.00%
Gold (kilo)	404	379	−6.19%
Gold (100 oz)	11	7	−36.36%
T–Bonds	256,597	332,285	29.50%
T–Notes (10 Year)	81,834	126,788	54.93%
T–Notes (5 Year)	67,219	137,926	105.19%
T–Notes (2 Year)	14,951	20,840	39.39%
Municipal Bond	6,156	7,968	29.43%
30 Day Interest	6,312	10,280	62.86%
Mortgage Backed 7.5%			
Mortgage Backed 8.0%			
Mortgage Backed 8.5%			
Mortgage Backed 9.0%	200		−100.00%
Mortgage Backed 9.5%	0		
3 Year Swaps	158		−100.00%
5 Year Swaps	375	335	−10.67%
MMI Maxi	4,597	4,365	−5.05%
CHICAGO BOARD OF TRADE	**939,316**	**1,184,165**	**26.07%**
Live Hogs (40,000#)	18,130	25,872	42.70%
Pork Bellies (40,000#)	8,676	13,490	55.49%
Broilers (40,000 #)	392	327	−16.58%
Live Cattle (40,000 #)	67,721	64,497	−4.76%
Feeder Cattle (44,000#)	14,046	9,916	−29.40%
Lumber	2,764	1,628	−41.10%
T–Bills (90–day)	57,030	37,726	−33.85%
Eurodollar (3–month)	777,908	1,320,508	69.75%
One Month LIBOR	17,924	32,209	79.70%
BP/DM Cross	129	0	−100.00%
DM/JY Cross (Old)	754	0	−100.00%
DM/JY Cross (New)		270	
DM/SF Cross	33	0	−100.00%
British Pound	30,644	28,993	−5.39%
Canadian Dollar	29,427	20,036	−31.91%
Deutschemark	64,390	63,171	−1.89%
Japanese Yen	47,731	54,153	13.45%
Swiss Franc	34,897	30,879	−11.51%
Australian Dollar	1,840	1,605	−12.77%
Nikkei 225	7,858	20,870	165.59%
S&P 500 Index	140,709	139,958	−0.53%
S&P 400 Index		3,851	
CHICAGO MERCANTILE EXCH	**1,323,003**	**1,869,959**	**41.34%**

	JUNE 1991	JUNE 1992	PERCENT CHANGE
Coffee "C"	41,395	57,488	38.88%
Sugar #11	95,497	98,767	3.42%
Sugar #14	13,261	7,162	−45.99%
Cocoa (10 M tons)	51,004	50,275	−1.43%
Brazil Diff Coffee		242	
Euro−Diff Coffee	72	0	−100.00%
COFFEE SUGAR & COCOA EXCH	**201,157**	**213,934**	**6.35%**
High Grade Copper	36,421	48,170	32.26%
Silver (5,000 oz)	97,162	80,383	−17.27%
Gold (100 oz)	87,349	91,162	4.37%
COMMODITY EXCHANGE	**220,932**	**219,715**	**−0.55%**
Wheat	32,649	24,194	−25.90%
Grain Sorghum	76		−100.00%
Value Line Index	1,601	841	−47.47%
Mini Value Line	204	477	133.82%
KANSAS CITY BOARD OF TRADE	**34,530**	**25,512**	**−26.12%**
Wheat (1,000 bu)	1,605	4,455	177.57%
Corn (1,000 bu)	6,700	11,901	77.63%
Oats (1,000 bu)	160	248	55.00%
Soybeans (1,000 bu)	17,177	23,375	36.08%
Soybean Meal New	181	260	43.65%
Live Cattle (20,000#)	209	166	−20.57%
Live Hogs (15,000#)	309	472	52.75%
Rice, Rough	2,009	1,571	−21.80%
New York Silver (1000 oz)	929	1,253	34.88%
New York Gold	421	542	28.74%
Platinum	18	56	211.11%
T−Bonds ($50,000)	13,437	13,852	3.09%
T−Bills ($500,000)	21	57	171.43%
T−Notes	0		
British Pound	230	402	74.78%
Swiss Franc	472	673	42.58%
Deutschemark	410	322	−21.46%
Japanese Yen	224	221	−1.34%
Canadian Dollar	45	36	−20.00%
MIDAMERICA COMMODITY EX	**44,557**	**59,862**	**34.35%**

	JUNE 1991	JUNE 1992	PERCENT CHANGE
Wheat (5,000 bu)	13,471	10,028	−25.56%
White Wheat (5,000 bu)	40	247	517.50%
Oats	0	2	ERR
MINNEAPOLIS GRAIN EX	**13,511**	**10,277**	**−23.94%**
5 Year U.S. Treasury Note	1,800	127	−92.94%
2 Year U.S. Treasury Note	1,200	0	−100.00%
Cotton	42,759	34,610	−19.06%
Orange Juice, Fzn. Conc.	6,524	9,451	44.87%
European Currency Unit	40	70	75.00%
U.S. Dollar Index	8,487	4,576	−46.08%
NEW YORK COTTON EXCHANGE	**60,810**	**48,834**	**−19.69%**
NYSE Composite Index	5,132	5,507	7.31%
Cmdty Rsrch Bureau Index	1,597	1,112	−30.37%
T−Bond (30 Year)	0		
NEW YORK FUTURES EXCH	**6,729**	**6,619**	**−1.63%**
Palladium	4,535	3,859	−14.91%
Platinum	17,370	19,309	11.16%
No. 2 Heating Oil, NY	105,701	97,535	−7.73%
Unleaded Gasoline, NY	73,633	78,336	6.39%
Crude Oil	268,592	341,659	27.20%
Sour Crude Oil		312	
Propane	1,723	1,879	9.05%
Natural Gas	17,975	46,486	158.61%
NEW YORK MERCANTILE EX	**489,529**	**589,375**	**20.40%**
TOTAL	**3,334,074**	**4,228,252**	**26.82%**